



On some properties of q -Hahn multiple orthogonal polynomials

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Abstract

This contribution deals with multiple orthogonal polynomials of type II with respect to q -discrete measures (q -Hahn measures). In addition, we show that this family of multiple orthogonal polynomials has a lowering operator, and raising operators as well as a Rodrigues type formula. The combination of lowering and raising operators leads to a third order q -difference equation when two orthogonality conditions are considered. An explicit expression of this q -difference equation will be given. Indeed, this q -difference equation relates polynomial with a given degree evaluated at four consecutive non-uniform distributed points, which makes these polynomials interesting from the point of view of bispectral problems.

Key words: Multiple orthogonal polynomials; Hermite-Padé approximation; Difference equations; q -polynomials; Hahn polynomials

Dedicated to Professor Jesús S. Dehesa on the occasion of his 60th birthday

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1 Introduction

1.1 Orthogonal polynomials of a discrete variable

A polynomial sequence $\{P_n\}_{n \geq 0}$ orthogonal with respect to a positive measure μ on the real line is such that P_n has degree n and satisfies the conditions

$$\int_{\Omega} P_n(x)h(x) d\mu(x) = 0, \quad \forall h(x) \in \mathbb{P}_k, \quad k = 0, 1, \dots, n-1, \quad \Omega \subset \mathbb{R}, \quad (1)$$

where \mathbb{P}_k denotes the vector space of polynomials of degree at most k [6]. Thus, $P_n(x)$ is defined up to a multiplicative factor. In the case of discrete orthogonal polynomials, we have a discrete measure μ (with finite moments)

$$\mu = \sum_{k=0}^N \omega_k \delta_{x_k}, \quad \omega_k > 0, \quad x_k \in \mathbb{R} \text{ and } N \in \mathbb{N} \cup \{+\infty\},$$

which is a linear combination of Dirac measures on the $N+1$ points x_0, \dots, x_N . The orthogonality conditions of a discrete orthogonal polynomial P_n on the lattice $\{x(s) \mapsto \mathbb{R}^+ : s = 0, 1, \dots, N\}$ are usually written as

$$\sum_{s=0}^N P_n(x(s))x^k(s)\omega(s) \triangle x(s + \tfrac{1}{2}) = 0, \quad k = 0, 1, \dots, n-1,$$

where $\triangle x(s) = x(s+1) - x(s)$ is the forward difference operator.

If $x(s) = c_1 q^s + c_2 q^{-s} + c_3$, ($q \in \mathbb{R}^+ \setminus \{1\}$) or $x(s) = as^2 + bs + c$, where c_1, c_2, c_3, a, b, c are constants, and $\omega(s)$ is solution of the Pearson-type difference equation, the above polynomial sequence $\{P_n\}_{n \geq 0}$ is called classical orthogonal polynomials of a discrete variable [9] (see also [7]). There exist several mathematical approaches to the study of these polynomials. One of them considers $\{P_n\}_{n \geq 0}$ as polynomial solutions of the hypergeometric-type difference equation which can be interpreted as a discretization of the very well known hypergeometric differential equation (see [9])

$$\tilde{\sigma}(x)y''(x) + \tilde{\tau}(x)y'(x) + \lambda y(x) = 0, \quad \text{with } \deg \tilde{\sigma} \leq 2, \quad \deg \tilde{\tau} = 1, \quad \lambda = \text{const.}$$

This equation can be also obtained by combining the corresponding lowering and raising operators for each sequence of classical orthogonal polynomials (1). Similarly, for classical orthogonal polynomials of a discrete variable the corresponding lowering and raising operators leads to the hypergeometric-type

difference equation

$$\begin{aligned} \sigma(s) \frac{\Delta}{\Delta x(s - \frac{1}{2})} \frac{\nabla y(s)}{\nabla x(s)} + \tau(s) \frac{\Delta y(s)}{\Delta x(s)} + \lambda y(s) &= 0, \\ \sigma(s) = \tilde{\sigma}(x(s)) - \frac{1}{2} \tilde{\tau}(x(s)) \Delta x(s - \frac{1}{2}), \quad \tau(s) &= \tilde{\tau}(x(s)), \end{aligned} \quad (2)$$

being $\nabla y(s) = \Delta y(s - 1)$ the backward difference operator. In the above equation for the specific choice [3]

$$\begin{aligned} \sigma(s) &= -q^{-\frac{N+\alpha}{2}} x(s)^2 + q^{-\frac{1}{2}} [N + \alpha]_q x(s), \quad \text{where } [x]_q \stackrel{\text{def}}{=} \frac{q^{\frac{x}{2}} - q^{-\frac{x}{2}}}{q^{\frac{1}{2}} - q^{-\frac{1}{2}}}, \\ \tau(s) &= -q^{\frac{\beta+2-N}{2}} [\alpha + \beta + 2]_q x(s) + q^{\alpha+\beta+1} [\beta + 1]_q [N - 1]_q, \quad N \in \mathbb{N}, \end{aligned}$$

the solution of the Person-type equation $\frac{\Delta}{\Delta x(s - \frac{1}{2})} [\sigma(s)\omega(s)] = \tau(s)\omega(s)$ is given by

$$\omega(s) = q^{(\frac{\alpha+\beta}{2})s} \frac{\tilde{\Gamma}_q(s + \beta + 1) \tilde{\Gamma}_q(N + \alpha - s)}{\tilde{\Gamma}_q(s + 1) \tilde{\Gamma}_q(N - s)}, \quad \text{where } \tilde{\Gamma}(s) = q^{-\frac{(s-1)(s-2)}{4}} \Gamma_q(s),$$

and

$$\Gamma_q(s) = \begin{cases} f(s; q) = (1 - q)^{1-s} \frac{\prod_{k \geq 0} (1 - q^{k+1})}{\prod_{k \geq 0} (1 - q^{s+k})}, & 0 < q < 1, \\ q^{\frac{(s-1)(s-2)}{2}} f(s; q^{-1}), & q > 1. \end{cases} \quad (3)$$

Notice that when q goes to 1, $\Gamma_q(s)$ tends to the Gamma function $\Gamma(s) = \int_0^\infty t^{s-1} e^{-t} dt$, $s > 0$, [1]. The weight function $\omega(s)$ is the so-called symmetrization factor of (2), which allows to write (2) in the self-adjoint form.

All the characteristics and main properties of the corresponding q -Hahn polynomials as solution of the hypergeometric-type difference equation on the lattice $x(s) = \frac{q^s - 1}{q - 1}$ have been computed in [3].

1.2 Multiple orthogonal polynomials

The main ingredients for constructing multiple orthogonal polynomials are the set of measures $\mu_1, \mu_2, \dots, \mu_r$ ($r \geq 2$) on \mathbb{R} , and the multi-index $\vec{n} = (n_1, n_2, \dots, n_r) \in \mathbb{N}^r$ and its length $|\vec{n}| = n_1 + n_2 + \dots + n_r$ (see [2], [5], [11]). A type II multiple orthogonal polynomial $P_{\vec{n}}(x)$ of degree $\leq |\vec{n}|$ is defined by the orthogonality conditions

$$\begin{aligned}
\int_{\Omega_1} P_{\vec{n}}(x) x^k d\mu_1(x) &= 0, \quad k = 0, 1, \dots, n_1 - 1, \\
&\vdots \\
\int_{\Omega_r} P_{\vec{n}}(x) x^k d\mu_r(x) &= 0, \quad k = 0, 1, \dots, n_r - 1,
\end{aligned} \tag{4}$$

where Ω_i is the smallest interval that contains $\text{supp}(\mu_i)$, $i = 1, 2, \dots, r$. Conditions (4) give a linear system of $|\vec{n}|$ homogeneous equations for the $|\vec{n}| + 1$ unknown coefficients of $P_{\vec{n}}(x)$. If the multi-index \vec{n} is *normal* [10] the solution is a unique polynomial $P_{\vec{n}}(x)$ (up to a multiplicative factor) of degree exactly $|\vec{n}|$. In this situation throughout the paper we consider always monic multiple orthogonal polynomials.

If the measures in (4) are positive discrete measures on \mathbb{R} , i.e.,

$$\mu_i = \sum_{k=0}^{N_i} \omega_{i,k} \delta_{x_{i,k}}, \quad \omega_{i,k} > 0, \quad x_{i,k} \in \mathbb{R}, \quad N_i \in \mathbb{N} \cup \{+\infty\}, \quad i = 1, \dots, r,$$

where $x_{i_1,k} \neq x_{i_2,k}$, $k = 0, \dots, N_i$, whenever $i_1 \neq i_2$, the corresponding polynomial solution is then a *discrete multiple orthogonal polynomial* $P_{\vec{n}}(x)$. Here we have that $\text{supp}(\mu_i)$ is the closure of $\{x_{i,k}\}_{k=0}^{N_i}$ and that Ω_i is the smallest closed interval on \mathbb{R} which contains $\{x_{i,k}\}_{k=0}^{N_i}$. If the above system of measures forms an *AT system* [10] then every multi-index is normal.

Definition 1.1 *Let $\mu_1, \mu_2, \dots, \mu_r$ be a system of positive discrete measures*

$$\mu_i = \sum_{k=0}^N \omega_{i,k} \delta_{x_k}, \quad \omega_{i,k} > 0, \quad x_k \in \mathbb{R}, \quad N \in \mathbb{N} \cup \{+\infty\}, \quad i = 1, \dots, r,$$

so that $\text{supp}(\mu_i)$ is the closure of $\{x_k\}_{k=0}^N$ and $\Omega_i = \Omega$ for each $i = 1, \dots, r$.

The system $\mu_1, \mu_2, \dots, \mu_r$ is an AT system if there exist r continuous functions v_1, \dots, v_r on Ω with $v_i(x_k) = \omega_{i,k}$, $k = 1, \dots, N$, $i = 1, \dots, r$, such that the $|\vec{n}|$ functions

$$v_1(x), xv_1(x), \dots, x^{n_1-1}v_1(x), \dots, v_r(x), xv_r(x), \dots, x^{n_r-1}v_r(x),$$

form a Chebyshev system on Ω for each multi-index \vec{n} with $|\vec{n}| < N + 1$, i.e., every linear combination $\sum_{i=1}^r Q_{n_i-1}(x)v_i(x)$, where $Q_{n_i-1} \in \mathbb{P}_{n_i-1} \setminus \{0\}$, has at most $|\vec{n}| - 1$ zeros on Ω .

In [5] for several AT system of measures was studied the corresponding discrete multiple orthogonal polynomials of type II on the linear lattice $x(s) = s$ (those of Charlier, Kravchuk, Meixner of first and second kind, and Hahn). Even more, it was obtained rising operators and then the Rodrigues-type formula when r orthogonality conditions are considered.

The monic multiple Hahn polynomials corresponding to the multi-index $\vec{n} = (n_1, n_2, \dots, n_r) \in \mathbb{N}^r$ and the parameters $\vec{\alpha} = (\alpha_1, \dots, \alpha_r)$, α_0 , and N , is the unique monic polynomial $H_{\vec{n}}^{\vec{\alpha}, \alpha_0, N}(s)$ of degree $|\vec{n}| = n_1 + n_2 + \dots + n_r$ which satisfies the conditions

$$\begin{aligned} \sum_{s=0}^N H_{\vec{n}}^{\vec{\alpha}, \alpha_0, N}(s) (-s)_i v^{\alpha_1, \alpha_0, N}(s) &= 0, & i = 0, \dots, n_1 - 1, \\ &\vdots \\ \sum_{k=0}^N H_{\vec{n}}^{\vec{\alpha}, \alpha_0, N}(s) (-s)_i v^{\alpha_r, \alpha_0, N}(s) &= 0, & i = 0, \dots, n_r - 1, \end{aligned}$$

with

$$v^{\alpha_i, \alpha_0, N}(s) = \begin{cases} \frac{\Gamma(\alpha_i + s + 1)}{\Gamma(s + 1)} \frac{\Gamma(\alpha_0 + N - s + 1)}{\Gamma(N - s + 1)}, & \text{if } s = 0, 1, \dots, N \\ 0, & \text{otherwise.} \end{cases} \quad (5)$$

Notice that $v^{\alpha_i, \alpha_0, N}(s)$ is a C^∞ -function on $\mathbb{R} \setminus (\{-\alpha - 1, -\alpha - 2, \dots\} \cup \{\alpha_0 + N + 1, \alpha_0 + N + 2, \alpha_0 + N + 3, \dots\})$ with simple poles at the points of $\{-\alpha - 1, -\alpha - 2, \dots\} \cup \{\alpha_0 + N + 1, \alpha_0 + N + 2, \alpha_0 + N + 3, \dots\}$. In [5] we proved the normality of the multi-index $\vec{n} = (n_1, \dots, n_r)$ with $|\vec{n}| < N + 1$, whenever $\alpha_i - \alpha_j \notin \{0, 1, \dots, N - 1\}$ when $i \neq j$. Also was found the following raising operators:

$$\begin{aligned} &\left(\frac{1}{v^{\alpha_i - 1, \alpha_0 - 1, N + 1}(s)} \nabla v^{\alpha_i, \alpha_0, N}(s) \right) H_{\vec{n}}^{\vec{\alpha}, \alpha_0, N}(s) \\ &= -(|\vec{n}| + \alpha_i + \alpha_0) H_{\vec{n} + \vec{e}_i}^{\vec{\alpha} - \vec{e}_i, \alpha_0 - 1, N + 1}(s), \quad i = 1, \dots, r. \end{aligned} \quad (6)$$

Here the multi-index \vec{e}_i is the standard r dimensional unit vector with the i th entry equals 1 and 0 otherwise.

As a consequence of (6) the *Rodrigues-type formula*

$$\begin{aligned} H_{\vec{n}}^{\vec{\alpha}, \alpha_0, N}(s) &= \frac{(-1)^{|\vec{n}|}}{\prod_{k=1}^r (|\vec{n}| + \alpha_k + \alpha_0 + 1)_{n_k}} \frac{\Gamma(s + 1) \Gamma(N - s + 1)}{\Gamma(\alpha_0 + N - s + 1)} \\ &\times \prod_{i=1}^r \left(\frac{1}{\Gamma(\alpha_i + s + 1)} \nabla^{n_i} \Gamma(\alpha_i + n_i + s + 1) \right) \frac{\Gamma(\alpha_0 + N - s + 1)}{\Gamma(s + 1) \Gamma(N - |\vec{n}| - s + 1)}, \end{aligned} \quad (7)$$

yields. This property enables us to find an explicit expression for the polynomials in the case $r = 2$ (see [5]).

In [8] the author found the lowering operators for the multiple orthogonal polynomials studied in [5]. A combination of lowering and rising operators (6)

leads to $(r+1)$ th order difference equations having discrete multiple orthogonal polynomials as solutions (see [8]). In particular, the polynomial coefficients for the 3-order difference equation having $H_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s)$ as eigenfunction were found. Indeed,

$$\sigma_3(s) \triangle \nabla^2 y + \sigma_2(s) \triangle \nabla y + \sigma_1(s) \triangle y + \tau_1(s) \nabla y + \tau_0(s) y = 0, \quad (8)$$

being

$$\begin{aligned} \sigma_3(s) &= s(s-1)(\alpha_0 + N - s + 1)(\alpha_0 + N - s + 2), \\ \sigma_2(s) &= s(\alpha_0 + N - s + 1) [(\alpha_1 + \alpha_2 + 3)(N - s + 1) + 2(s-1)(1 - \alpha_0)], \\ \sigma_1(s) &= [(\alpha_1 + 1)(\alpha_2 + 1)(N - s) - (\alpha_1 + \alpha_2 + 3)(\alpha_0 + 1)s] (N - s + 1) \\ &\quad + \alpha_0(\alpha_0 + 1)s(s-1), \\ \tau_1(s) &= [(n_1 + n_2)(n_1 + n_2 + \alpha_0 + 1) + n_1\alpha_1 + n_2\alpha_2 - n_1n_2] \\ &\quad \times s(\alpha_0 + N - s + 1), \\ \tau_2(s) &= [(n_1 + n_2)(n_1 + n_2 + \alpha_0 + 1) + n_1\alpha_1 + n_2\alpha_2 - n_1n_2] \\ &\quad \times (N + 1 - (\alpha_0 + 1)s). \end{aligned}$$

In this paper we will obtain a q -difference equation of order 3 on the q -exponential lattice $x(s) = \frac{q^s - 1}{q - 1}$ having q -multiple orthogonal polynomials as solution, i.e., a q -extension of equation (8). This q -difference equation leads to a relation for the polynomial with a given degree evaluated at non-uniformly distributed points $x(s)$, $x(s+1)$, $x(s+2)$ and $x(s+3)$. Thus, the q -multiple orthogonal polynomials studied here are solution of a bispectral problem since they satisfy both a recurrence relation in the variable $x(s)$ and a recurrence relation in the degree [4].

2 q -Multiple orthogonal polynomials: q -Hahn case

Definition 2.1 A polynomial $P_{\vec{n}}(x(s))$ on the lattice $x(s) = \frac{q^s - 1}{q - 1}$, $q \in (0, 1)$ is said to be a q -multiple orthogonal polynomial of a multi-index $\vec{n} \in \mathbb{N}^r$ with respect to positive discrete measures $\mu_1, \mu_2, \dots, \mu_r$ such that $\text{supp } \mu_i \subset \Omega_i \subset \mathbb{R}$, $i = 1, 2, \dots, r$, if the conditions

$$\begin{aligned} (a) \quad & \deg P_{\vec{n}}(x(s)) \leq |\vec{n}| = n_1 + n_2 + \dots + n_r, \\ (b) \quad & \sum_{i=1}^{N_i} P_{\vec{n}}(x(s)) x(s)^k d\mu_i = 0, \quad k = 0, 1, \dots, n_i - 1, \quad i = 1, 2, \dots, r, \end{aligned} \quad (9)$$

hold.

The q -multiple orthogonal polynomials of Hahn are constructed by considering specifically the following r positive discrete measures on \mathbb{R}

$$\mu_i = \sum_{s=0}^N \omega_i(k) \delta(k - s), \quad \omega_i > 0, \quad N \in \mathbb{N}, \quad i = 1, \dots, r,$$

where $\omega_i(s) = v_q^{\alpha_i, \alpha_0, N}(s) \triangleq x(s - \frac{1}{2})$, and

$$v_q^{\alpha_i, \alpha_0, N}(s) = \begin{cases} q^{\frac{\alpha_i + \alpha_0}{2}s} \frac{\tilde{\Gamma}_q(s + \alpha_i + 1) \tilde{\Gamma}_q(N + \alpha_0 - s + 1)}{\tilde{\Gamma}_q(s + 1) \tilde{\Gamma}_q(N - s + 1)}, & \text{if } s = 0, 1, \dots, N \\ 0, & \text{otherwise,} \end{cases}$$

being $\alpha_0, \alpha_i > -1$, $\alpha_i - \alpha_j \notin \{0, 1, \dots, N - 1\}$ when $i \neq j$.

According with definition 2.1 the support of the measures is the closure of $\{x(s)\}_{s=0}^N$ and Ω represents the smallest closed interval on \mathbb{R} that contains $\{x(s)\}_{s=0}^N$ since $N_1 = N_2 = \dots = N_r = N$.

Lemma 2.1 *There exists a number $q_0 \in (0, 1)$ such that $\forall q \in (q_0, 1)$ the measures $\mu_1, \mu_2, \dots, \mu_r$ forms an AT system on \mathbb{R}^+ .*

Proof. $v_q^{\alpha_i, \alpha_0, N}(s)$ is a C^∞ -function on $\mathbb{R} \setminus (\{-\alpha - 1, -\alpha - 2, \dots\} \cup \{\alpha_0 + N + 1, \alpha_0 + N + 2, \alpha_0 + N + 3, \dots\})$ with simple poles at the points of $\{-\alpha - 1, -\alpha - 2, \dots\} \cup \{\alpha_0 + N + 1, \alpha_0 + N + 2, \alpha_0 + N + 3, \dots\}$. The multi-index $\vec{n} = (n_1, \dots, n_r)$ with $|\vec{n}| < N + 1$ is normal for the Hahn system of weights (5) whenever $\alpha_i - \alpha_j \notin \{0, 1, \dots, N - 1\}$ when $i \neq j$ (see [5]). Here we has this when q tends to 1. Therefore, $\lim_{q \rightarrow 1} \sum_{i=1}^r Q_{n_i-1}(x(s)) v_q^{\alpha_i, \alpha_0, N}(s)$ has at most $|\vec{n}| - 1$ zeros on \mathbb{R}^+ for every $Q_{n_i-1}(x(s)) \in \mathbb{P}_{n_i-1} \setminus \{0\}$. Thus, the $|\vec{n}|$ functions

$$\begin{aligned} &v_q^{\alpha_1, \alpha_0, N}(s), x(s) v_q^{\alpha_1, \alpha_0, N}(s), \dots, x(s)^{n_1-1} v_q^{\alpha_1, \alpha_0, N}(s), \dots, \\ &v_q^{\alpha_r, \alpha_0, N}(s), x(s) v_q^{\alpha_r, \alpha_0, N}(s), \dots, x(s)^{n_r-1} v_q^{\alpha_r, \alpha_0, N}(s), \end{aligned}$$

form a Chebyshev system on \mathbb{R}^+ for $q \in (q_0, 1)$. \square

Next we will assume that q belongs to the interval $(q_0, 1)$, however expression (12) and consequently the Rodrigues type formula are formally valid for $q \in (0, 1)$.

The monic q -Hahn multiple orthogonal polynomial [4] corresponding to the multi-index $\vec{n} = (n_1, \dots, n_r)$ and the set of parameters N, α_0 and $\vec{\alpha} = (\alpha_1, \dots, \alpha_r)$ is the unique monic polynomial $P_{\vec{n}}^{\vec{\alpha}, \alpha_0, N}(x(s))$ of degree $|\vec{n}|$ which satisfies the conditions

$$\begin{cases} \sum_{s=0}^N P_{\vec{n}}^{\vec{\alpha}, \alpha_0, N}(x(s)) h(x(s)) v_q^{\alpha_i, \alpha_0, N}(s) \nabla x(s + \frac{1}{2}) = 0, \\ k = 0, 1, \dots, n_i - 1, \quad i = 1, 2, \dots, r, \end{cases} \quad (10)$$

where $h(x(s))$ belong to the vector space of polynomials \mathbb{P}_k in the variable $x(s)$. The q -orthogonality conditions are more conveniently expressed when $h(x(s))$ is the q -analog of the Stirling polynomials

$$(s)_q^{[k]} = \prod_{j=0}^{k-1} \frac{q^{s-j} - 1}{q - 1} = x(s)x(s-1) \cdots x(s-k+1).$$

Notice that when q goes to 1, $(s)_q^{[k]}$ converges to $(-1)^k(-s)_k$, where $(s)_k$ denotes the Pochhammer symbol $(s)_k = s(s+1) \cdots (s+k-1)$, $(s)_0 = 1$. From now on we will denote any polynomial $P_n(x(s))$ simply as $P_n(s)$.

In [4] for q -multiple Hahn polynomials we obtained r raising operators

$$D^{\alpha_i, \alpha_0, N} P_{\vec{n}}^{\vec{\alpha}, \alpha_0, N}(s) = -q^{-\frac{N+|\vec{n}|+\alpha_0}{2}} [|\vec{n}| + \alpha_i + \alpha_0]_q P_{\vec{n}+\vec{e}_i}^{\vec{\alpha}-\vec{e}_i, \alpha_0-1, N+1}(s), \quad (11)$$

where $D^{\alpha_i, \alpha_0, N} f(s) \stackrel{\text{def}}{=} \frac{1}{v_q^{\alpha_i-1, \alpha_0-1, N+1}(s)} \nabla v_q^{\alpha_i, \alpha_0, N}(s) f(s)$, and $\nabla \stackrel{\text{def}}{=} \frac{\nabla}{\nabla x(s)}$, for any continuous function f , $i = 1, 2, \dots, r$. Indeed,

$$\begin{aligned} D^{\alpha_i, \alpha_0, N} f(s) &= \left([s + \alpha_i]_q [N - s + 1]_q - \frac{[s]_q [N + \alpha_0 - s + 1]_q}{q^{\frac{\alpha_i + \alpha_0}{2}}} \right) f(s) \\ &\quad + \frac{[s]_q [N + \alpha_0 - s + 1]_q}{q^{\frac{\alpha_i + \alpha_0}{2}}} \nabla f(s). \end{aligned} \quad (12)$$

Notice that we call $D^{\alpha_i, \alpha_0, N}$ a raising operator since the i th component of the multi-index \vec{n} in (11) is increased by 1.

In this paper we will consider without loss of generality $r = 2$. In [4] was considered the general case. Thus, as a consequence of (11) the Rodrigues-type formula

$$\begin{aligned} P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s) &= c_q^{\vec{n}, \vec{\alpha}, \alpha_0, N} \frac{q^{-\frac{\alpha_0}{2}s} \tilde{\Gamma}_q(s+1) \tilde{\Gamma}_q(N-s+1)}{\tilde{\Gamma}_q(\alpha_0 + N - s + 1)} \\ &\times \left(\prod_{i=1}^2 \frac{q^{-\frac{\alpha_i}{2}s}}{\tilde{\Gamma}_q(\alpha_i + s + 1)} \nabla^{n_i} \frac{\tilde{\Gamma}_q(\alpha_i + n_i + s + 1)}{q^{-\frac{\alpha_i + n_i}{2}s}} \right) \frac{q^{\frac{\alpha_0 + |\vec{n}|}{2}s} \tilde{\Gamma}_q(\alpha_0 + N - s + 1)}{\tilde{\Gamma}_q(s+1) \tilde{\Gamma}_q(N - |\vec{n}| - s + 1)}, \end{aligned}$$

$$\text{where } c_q^{\vec{n}, \vec{\alpha}, \alpha_0, N} = \frac{(-1)^{n_1+n_2} q^{\frac{(N+\alpha_0)(n_1+n_2)+n_1n_2}{2} + \binom{n_1}{2} + \binom{n_2}{2}}}{\prod_{k=0}^{n_1-1} [2n_1 + n_2 + \alpha_0 + \alpha_1 - k]_q \prod_{l=0}^{n_2-1} [2n_2 + n_1 + \alpha_0 + \alpha_2 - l]_q},$$

yields.

Lemma 2.2 *The q -Hahn multiple orthogonal polynomials satisfy the following property*

$$\begin{aligned} & \sum_{s=0}^N P_{\vec{n}-\vec{e}_i}^{\vec{\alpha}+\vec{e}_i, \alpha_0+1, N-1}(s) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0+1, N-1}(s) \triangle x(s - \tfrac{1}{2}) \\ &= a_{k,l} \sum_{s=0}^N P_{n_1-1, n_2-1}^{\alpha_1+1, \alpha_2+1, \alpha_0+2, N-2}(s) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0+2, N-2}(s) \triangle x(s - \tfrac{1}{2}), \end{aligned} \quad (13)$$

where $k, l = 1, 2$ and

$$a_{k,l} = \frac{[n_1 + n_2 + \alpha_0 + \alpha_l + 1]_q}{q^{-\frac{(N+n_1+n_2+n_k+\alpha_k+\alpha_0-1)}{2}} [\alpha_k - \alpha_l + n_k]_q} \left(\prod_{j=1}^2 \frac{[\alpha_k - \alpha_j + n_k]_q}{[n_1 + n_2 + \alpha_0 + \alpha_j + 1]_q} \right).$$

Proof. By shifting conveniently the parameters involved in (11) and (12), respectively one has

$$\begin{aligned} P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s) &= \frac{-q^{\frac{N+n_1+n_2+\alpha_0-1}{2}}}{[n_1 + n_2 + \alpha_i + \alpha_0]_q} D^{\alpha_i+1, \alpha_0+1, N-1} P_{\vec{n}-\vec{e}_i}^{\vec{\alpha}+\vec{e}_i, \alpha_0+1, N-1}(s) \\ &= \frac{-q^{\frac{N+n_1+n_2+\alpha_0-1}{2}}}{[n_1 + n_2 + \alpha_i + \alpha_0]_q} \left\{ \left([s + \alpha_i + 1]_q [N - s]_q - \frac{[s]_q [N + \alpha_0 - s + 1]_q}{q^{\frac{\alpha_i+\alpha_0+2}{2}}} \right) \mathcal{I} \right. \\ &\quad \left. + \frac{[s]_q [N + \alpha_0 - s + 1]_q}{q^{\frac{\alpha_i+\alpha_0+2}{2}}} \nabla \right\} P_{\vec{n}-\vec{e}_i}^{\vec{\alpha}+\vec{e}_i, \alpha_0+1, N-1}(s), \quad i = 1, 2, \end{aligned}$$

where \mathcal{I} denotes the identity operator. Thus, for $k = 1, 2$ we obtain

$$\begin{aligned} & \sum_{s=0}^N P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0, N}(s) \triangle x(s - \tfrac{1}{2}) = \frac{q^{\frac{N+n_1+n_2+\alpha_0-1}{2}}}{[n_1 + n_2 + \alpha_i + \alpha_0]_q} \\ & \times \sum_{s=0}^N (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0, N}(s) \triangle x(s - \tfrac{1}{2}) \left\{ \frac{[s]_q [N + \alpha_0 - s + 1]_q}{q^{\frac{\alpha_i+\alpha_0+2}{2}}} \mathcal{I} \right. \\ & \left. - [s + \alpha_i + 1]_q [N - s]_q \mathcal{I} - \frac{[s]_q [N + \alpha_0 - s + 1]_q}{q^{\frac{\alpha_i+\alpha_0+2}{2}}} \nabla \right\} P_{\vec{n}-\vec{e}_i}^{\vec{\alpha}+\vec{e}_i, \alpha_0+1, N-1}(s). \end{aligned} \quad (14)$$

Since $[N - s]_q v_q^{\alpha_k+1, \alpha_0, N}(s) = q^{-\frac{s}{2}} v_q^{\alpha_k+1, \alpha_0+1, N-1}(s)$, and

$$\begin{aligned} & (s+1)_q^{[n_k-1]} [N + \alpha_0 - s]_q v_q^{\alpha_k+1, \alpha_0, N}(s+1) \triangle x(s + \tfrac{1}{2}) \\ &= q^{\frac{\alpha_k+\alpha_0+3}{2}} (s)_q^{[n_k-2]} [\alpha_k + s + 2]_q v_q^{\alpha_k+1, \alpha_0+1, N-1}(s) \triangle x(s - \tfrac{1}{2}), \end{aligned}$$

by using summation by parts in the above expression (14) one gets

$$\begin{aligned} \sum_{s=0}^N P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0, N}(s) \triangle x(s - \tfrac{1}{2}) &= \frac{q^a [n_k + \alpha_k - \alpha_i]_q}{[n_1 + n_2 + \alpha_i + \alpha_0 + 1]_q} \\ &\times \sum_{s=0}^N P_{\vec{n}-\vec{e}_i}^{\vec{\alpha}+\vec{e}_i, \alpha_0+1, N-1}(s) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0+1, N-1}(s) \triangle x(s - \tfrac{1}{2}), \end{aligned} \quad (15)$$

where $a = \frac{N+|\vec{n}|+n_k+\alpha_k+\alpha_0}{2}$.

Then, by using inductively (15) the statement holds. \square

Next, we will find a *lowering operator*. Notice that for the lattice $x(s) = \frac{q^s-1}{q-1}$ and any $k \in \mathbb{N}$, $\frac{\Delta x^k(s)}{\Delta x(s)}$ is a polynomial of degree $(k-1)$ in the variable $x(s)$. Therefore, $\frac{\Delta}{\Delta x(s)} P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s)$, $P_{n_1-1, n_2}^{\alpha_1+1, \alpha_2, \alpha_0+1, N-1}(s)$ and $P_{n_1, n_2-1}^{\alpha_1, \alpha_2+1, \alpha_0+1, N-1}(s)$ belongs to the vector space $\mathbb{P}_{n_1+n_2-1}$.

The previous lemma 2.2 enables us to find a explicit expression for the *lowering operator*. Indeed, the following lemma holds.

Lemma 2.3

$$\frac{\Delta}{\Delta x(s)} P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s) \in \text{Span} \left\{ P_{n_1-1, n_2}^{\alpha_1+1, \alpha_2, \alpha_0+1, N-1}(s), P_{n_1, n_2-1}^{\alpha_1, \alpha_2+1, \alpha_0+1, N-1}(s) \right\}.$$

Proof. It is sufficient to find constants λ_1 and λ_2 , where $|\lambda_1| + |\lambda_2| > 0$, such that $\frac{\Delta}{\Delta x(s)} P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s) = \lambda_1 P_{n_1-1, n_2}^{\alpha_1+1, \alpha_2, \alpha_0+1, N-1}(s) + \lambda_2 P_{n_1, n_2-1}^{\alpha_1, \alpha_2+1, \alpha_0+1, N-1}(s)$, yields. Hence, for $k = 1, 2$ one has

$$\begin{aligned} &\sum_{s=0}^N \left(\frac{\Delta}{\Delta x(s)} P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s) \right) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0+1, N-1}(s) \triangle x(s - \tfrac{1}{2}) \\ &= \lambda_1 \sum_{s=0}^N P_{n_1-1, n_2}^{\alpha_1+1, \alpha_2, \alpha_0+1, N-1}(s) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0+1, N-1}(s) \triangle x(s - \tfrac{1}{2}) \\ &+ \lambda_2 \sum_{s=0}^N P_{n_1, n_2-1}^{\alpha_1, \alpha_2+1, \alpha_0+1, N-1}(s) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0+1, N-1}(s) \triangle x(s - \tfrac{1}{2}). \end{aligned} \quad (16)$$

From lemma 2.2 expression (16) transforms into

$$\begin{aligned} &\sum_{s=0}^N \left(\frac{\Delta}{\Delta x(s)} P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s) \right) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0+1, N-1}(s) \triangle x(s - \tfrac{1}{2}) \\ &= \left(\sum_{l=1}^2 \lambda_l a_{k,l} \right) \sum_{s=0}^N P_{n_1-1, n_2-1}^{\alpha_1+1, \alpha_2+1, \alpha_0+2, N-2}(s) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0+2, N-2}(s) \triangle x(s - \tfrac{1}{2}). \end{aligned} \quad (17)$$

By using summation by parts as well as the orthogonality property (10) one transforms the left hand side of the equation (17) as follows

$$\begin{aligned} & \sum_{s=0}^N \left(\frac{\Delta}{\Delta x(s)} P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s) \right) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0+1, N-1}(s) \triangle x(s - \frac{1}{2}) \\ &= \frac{[n_k + \alpha_0 + \alpha_k + 1]_q}{q^{\frac{N+n_k+\alpha_0+\alpha_k+1}{2}}} \sum_{s=0}^N P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0, N}(s) \triangle x(s - \frac{1}{2}). \end{aligned}$$

Using (15) one has

$$\begin{aligned} & \sum_{s=0}^N \left(\frac{\Delta}{\Delta x(s)} P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s) \right) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0+1, N-1}(s) \triangle x(s - \frac{1}{2}) \\ &= \frac{q^{\frac{n_1+n_2-1}{2}} [n_k + \alpha_0 + \alpha_k + 1]_q [n_k + \alpha_k - \alpha_l]_q}{[n_1 + n_2 + \alpha_l + \alpha_0 + 1]_q} \\ &\times \sum_{s=0}^N P_{\vec{n}-\vec{e}_l}^{\vec{\alpha}+\vec{e}_l, \alpha_0+1, N-1}(s) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0+1, N-1}(s) \triangle x(s - \frac{1}{2}), \quad l = 1, 2. \end{aligned}$$

Applying again lemma 2.2 one gets

$$\begin{aligned} & \sum_{s=0}^N \left(\frac{\Delta}{\Delta x(s)} P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s) \right) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0+1, N-1}(s) \triangle x(s - \frac{1}{2}) \\ &= \frac{q^{\frac{n_1+n_2-1}{2}} [n_k + \alpha_0 + \alpha_k + 1]_q [n_k + \alpha_k - \alpha_l]_q}{[n_1 + n_2 + \alpha_l + \alpha_0 + 1]_q} \\ &\times a_{k,l} \sum_{s=0}^N P_{n_1-1, n_2-1}^{\alpha_1+1, \alpha_2+1, \alpha_0+2, N-2}(s) (s)_q^{[n_k-1]} v_q^{\alpha_k+1, \alpha_0+2, N-2}(s) \triangle x(s - \frac{1}{2}). \end{aligned} \tag{18}$$

From equations (17) and (18) the equation (16) leads to the following linear system of equation for the unknowns λ_1 and λ_2 ,

$$y_k = \lambda_1 a_{k,1} + \lambda_2 a_{k,2}, \quad k = 1, 2, \tag{19}$$

being

$$y_k = q^{\frac{N+n_k+\alpha_k+\alpha_0-2}{2}+n_1+n_2} \frac{[n_k + \alpha_0 + \alpha_k + 1]_q [n_k + \alpha_k - \alpha_1]_q [n_k + \alpha_k - \alpha_2]_q}{[n_1 + n_2 + \alpha_0 + \alpha_1 + 1]_q [n_1 + n_2 + \alpha_0 + \alpha_2 + 1]_q}.$$

Notice that the explicit expression for the matrix coefficients of (19) is given in (13). Hence,

$$\det \begin{pmatrix} a_{1,1} & a_{1,2} \\ a_{2,1} & a_{2,2} \end{pmatrix} = \frac{q^{N+2n_1+2n_2+2\alpha_0} (q^{\alpha_2} - q^{\alpha_1}) (q^{n_1+\alpha_1} - q^{n_2+\alpha_2})}{(q^{1+n_1+n_2+\alpha_0+\alpha_1} - 1) (q^{1+n_1+n_2+\alpha_0+\alpha_2} - 1)} \neq 0.$$

Since $y_1 \neq y_2$ the statement holds. \square

Theorem 2.1 *The monic q -Hahn multiple orthogonal polynomial verify the following q -difference equation*

$$\begin{aligned} & \left(\prod_{i=1}^2 D^{\alpha_i+1, \alpha_0+1, N-1} \right) \frac{\Delta}{\Delta x(s)} P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s) = -q^{-\frac{(N+n_1+n_2+\alpha_0-1)}{2}} \\ & \times \left(\frac{\lambda_1 D^{\alpha_2+1, \alpha_0+1, N-1}}{[n_1 + n_2 + \alpha_0 + \alpha_1 + 1]_q^{-1}} + \frac{\lambda_2 D^{\alpha_1+1, \alpha_0+1, N-1}}{[n_1 + n_2 + \alpha_0 + \alpha_2 + 1]_q^{-1}} \right) P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s), \end{aligned} \quad (20)$$

where $\lambda_1 = \frac{x(n_1)x(n_2+\alpha_2-\alpha_1)}{x(\alpha_2-\alpha_1)}$, $\lambda_2 = \frac{x(n_2)x(n_1+\alpha_1-\alpha_2)}{x(\alpha_1-\alpha_2)}$.

Proof. From lemma 2.3 one has

$$\frac{\Delta}{\Delta x(s)} P_{n_1, n_2}^{\alpha_1, \alpha_2, \alpha_0, N}(s) = \lambda_1 P_{n_1-1, n_2}^{\alpha_1+1, \alpha_2, \alpha_0+1, N-1}(s) + \lambda_2 P_{n_1, n_2-1}^{\alpha_1, \alpha_2+1, \alpha_0+1, N-1}(s). \quad (21)$$

Notice that from system (19) $\lambda_1 = \frac{x(n_1)x(n_2+\alpha_2-\alpha_1)}{x(\alpha_2-\alpha_1)}$ and $\lambda_2 = \frac{x(n_2)x(n_1+\alpha_1-\alpha_2)}{x(\alpha_1-\alpha_2)}$.

Now, applying $\left(\prod_{i=1}^2 D^{\alpha_i+1, \alpha_0+1, N-1} \right)$ on both sides of the equation (21) and considering that raising operators (11) are commuting then the expression (20) holds. \square

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